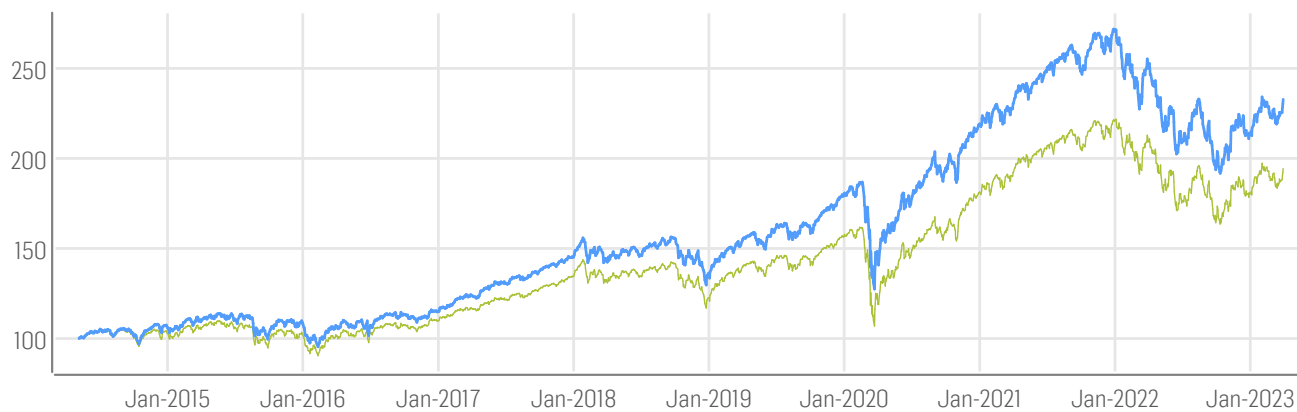


Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index NTR

HISTORICAL PERFORMANCE



- Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index NTR
- Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

CHARACTERISTICS

ISIN / WKN	DE000SLOB764	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	SDMPAEDN Index/ .SDMPAEDN	Last Price	232.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2014
Index Members	1173		

FACTSHEET - AS OF 31-Mar-2023
Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.71%	9.15%	20.20%	-6.93%	9.15%	132.81%
Performance (p.a.)						9.96%
Volatility (p.a.)	14.24%	13.57%	18.18%	19.90%	13.51%	15.42%
High	232.81	234.18	234.18	250.14	234.18	271.85
Low	219.07	212.59	191.72	191.72	212.59	95.38
Sharpe Ratio*	4.93	2.79	2.22	-0.60	2.76	0.33
Max. Drawdown	-3.70%	-6.45%	-6.45%	-23.35%	-6.45%	-31.81%
VaR 95 \ 99				-37.2% \ -49.3%		-23.4% \ -44.9%
CVaR 95 \ 99				-46.9% \ -58.9%		-38.1% \ -67.6%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.51%	7.78%	18.29%	-6.97%	7.78%	94.36%
Performance (p.a.)						7.75%
Volatility (p.a.)	14.93%	13.62%	17.83%	19.58%	13.54%	15.30%
High	1623.05	1648.02	1648.02	1744.56	1648.02	1851.81
Low	1532.48	1501.11	1365.73	1365.73	1501.11	755.14
Sharpe Ratio*	3.18	2.25	2.01	-0.61	2.23	0.19
Max. Drawdown	-4.33%	-7.01%	-7.01%	-21.71%	-7.01%	-33.92%
VaR 95 \ 99				-36.2% \ -52.7%		-22.7% \ -43.3%
CVaR 95 \ 99				-45.8% \ -58.8%		-38.0% \ -68.1%

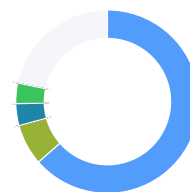
COMPOSITION BY CURRENCIES

- USD 66.1%
- EUR 9.9%
- JPY 7.2%
- GBP 4.0%
- Others 12.8%



COMPOSITION BY COUNTRIES

- US 63.5%
- JP 7.2%
- GB 3.9%
- CH 3.6%
- Others 21.8%



TOP COMPONENTS AS OF 31-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	7.62%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.90%
NVIDIA CORP	NVDA UW Equity	US	USD	2.28%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.16%
META PLATFORMS INC	META UW Equity	US	USD	1.15%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.13%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.08%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.04%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.98%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.96%

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